

LAMPIRAN

OBS	RPM	CAR	ROA	NPF	BOPO
15-Jan	8178	14.16	0.88	350	94.8
15-Feb	8070	14.38	0.78	378	94.23
15-Mart	7968	14.43	0.69	279	95.98
15-Apr	8037	14.5	0.62	280	96.69
15-Mei	8041	14.37	0.63	280	96.51
15-Jun	8566	14.09	0.5	228	96.98
15-Jul	8583	14.47	0.5	220	97.08
15-agst	8477	15.05	0.46	216	97.3
15-Sep	8367	15.15	0.49	206	96.94
Okt-15	8214	14.49	0.51	200	96.71
15-Nov	8003	15.31	0.52	184	96.75
15-Des	7979	15.02	0.49	179	97.01
16-Jan	7806	15.11	1.01	195	95.28
16-Feb	7613	15.44	0.81	228	94.49
16-Mart	7552	14.9	0.88	211	94.4
16-Apr	7561	15.43	0.8	190	94.71
16-Mei	8103	14.78	0.16	268	99.04
16-Jun	8422	14.72	0.73	161	95.61
16-Jul	8094	14.86	0.63	165	96.15
16-Agst	7912	14.87	0.48	198	96.96
16-Sep	8001	15.43	0.59	196	96.27
16-Okt	7880	15.27	0.46	194	97.21
16-Nov	7688	15.78	0.67	265	95.91
16-Des	7577	15.95	0.63	197	96.23
17-Jan	7336	16.99	1.01	213	95.09
17-Feb	7146	17.04	1	242	93.35
17-Mart	7266	16.98	1.12	242	92.34
17-Apr	7136	16.91	1.1	224	92.31
17-Mei	7200	16.88	1.11	113	92.26
17-Jun	7756	16.42	1.1	122	90.98
17-Jul	7782	17.01	1.04	105	91.56
17-Agst	7662	16.42	0.98	110	92.03

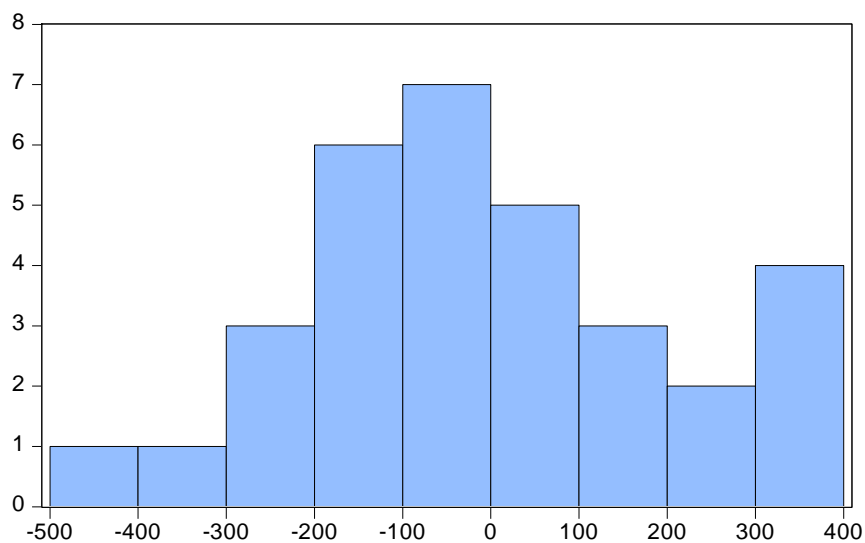
REGRES LENGKAP

Dependent Variable: RPM
Method: Least Squares
Date: 03/16/18 Time: 19:05
Sample: 1 32
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	19733.77	5875.948	3.358398	0.0023
CAR	-330.1265	64.12423	-5.148234	0.0000
ROA	-808.9711	444.8328	-1.818596	0.0801
NPF	-1.385851	0.753366	-1.839546	0.0769
BOPO	-61.81688	56.70171	-1.090212	0.2853

R-squared	0.749926	Mean dependent var	7874.250
Adjusted R-squared	0.712879	S.D. dependent var	401.4849
S.E. of regression	215.1305	Akaike info criterion	13.72297
Sum squared resid	1249591.	Schwarz criterion	13.95199
Log likelihood	-214.5675	Hannan-Quinn criter.	13.79888
F-statistic	20.24206	Durbin-Watson stat	1.231545
Prob(F-statistic)	0.000000		

UJI NORMALITAS



UJI MULTIKOLINERITAS

Variance Inflation Factors
Date: 03/16/18 Time: 19:07
Sample: 1 32
Included observations: 32

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	34526763	23872.71	NA
CAR	4111.917	676.2534	2.506659
ROA	197876.2	81.29057	8.255987
NPF	0.567560	19.36055	1.436234
BOPO	3215.084	20192.23	8.633395

UJI LINIERITAS

Ramsey RESET Test

Equation: REGRESLENGKAP

Specification: RPM C CAR ROA NPF BOPO

Omitted Variables: Powers of fitted values from 2 to 3

	Value	df	Probability
F-statistic	0.765710	(2, 25)	0.4756
Likelihood ratio	1.902523	2	0.3863

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	72127.60	2	36063.80
Restricted SSR	1249591.	27	46281.15
Unrestricted SSR	1177463.	25	47098.53
Unrestricted SSR	1177463.	25	47098.53

LR test summary:

	Value	df
Restricted LogL	-214.5675	27
Unrestricted LogL	-213.6162	25

Unrestricted Test Equation:

Dependent Variable: RPM

Method: Least Squares

Date: 03/16/18 Time: 19:12

Sample: 1 32

Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	800167.9	4151794.	0.192728	0.8487
CAR	-15177.55	79959.12	-0.189816	0.8510
ROA	-37158.25	195833.7	-0.189744	0.8510
NPF	-63.73131	335.4209	-0.190004	0.8508
BOPO	-2847.769	14948.47	-0.190506	0.8505
FITTED^2	-0.006233	0.031215	-0.199680	0.8433
FITTED^3	2.87E-07	1.34E-06	0.213983	0.8323

R-squared	0.764361	Mean dependent var	7874.250
Adjusted R-squared	0.707808	S.D. dependent var	401.4849
S.E. of regression	217.0220	Akaike info criterion	13.78851
Sum squared resid	1177463.	Schwarz criterion	14.10914
Log likelihood	-213.6162	Hannan-Quinn criter.	13.89479
F-statistic	13.51574	Durbin-Watson stat	1.408993
Prob(F-statistic)	0.000001		

UJI HETEROSKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	0.597349	Prob. F(13,18)	0.8260
Obs*R-squared	9.644561	Prob. Chi-Square(13)	0.7227
Scaled explained SS	4.919410	Prob. Chi-Square(13)	0.9769

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 03/16/18 Time: 19:11

Sample: 1 32

Included observations: 32

Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	22634088	21512388	1.052142	0.3067
CAR^2	48293.61	44113.33	1.094762	0.2881
CAR*ROA	-104278.5	234950.0	-0.443833	0.6625
CAR*NPF	-681.7595	512.9264	-1.329156	0.2004
CAR*BOPO	28528.37	23827.42	1.197291	0.2467
CAR	-4008885.	2871415.	-1.396136	0.1797
ROA^2	-354949.8	1100910.	-0.322415	0.7509
ROA*NPF	-2389.390	3198.475	-0.747040	0.4647
ROA*BOPO	-114249.4	183511.2	-0.622574	0.5414
ROA	13375524	19831826	0.674447	0.5086
NPF^2	-11.05063	5.253026	-2.103669	0.0497
NPF*BOPO	-341.2676	387.0205	-0.881782	0.3895
NPF	49150.51	43328.84	1.134360	0.2715
BOPO^2	-1657.376	1924.718	-0.861101	0.4005
R-squared	0.301393	Mean dependent var		39049.72
Adjusted R-squared	-0.203157	S.D. dependent var		47492.88
S.E. of regression	52094.25	Akaike info criterion		24.85913
Sum squared resid	4.88E+10	Schwarz criterion		25.50039
Log likelihood	-383.7461	Hannan-Quinn criter.		25.07169
F-statistic	0.597349	Durbin-Watson stat		1.710258
Prob(F-statistic)	0.826046			

UJI AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.649961	Prob. F(3,24)	0.2043
Obs*R-squared	5.471397	Prob. Chi-Square(3)	0.1404

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 03/16/18 Time: 19:11

Sample: 1 32

Included observations: 32

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2704.389	5920.435	-0.456789	0.6519
CAR	2.938601	62.33125	0.047145	0.9628
ROA	197.9069	458.7875	0.431369	0.6700
NPF	-0.024184	0.731931	-0.033041	0.9739
BOPO	26.41773	57.41958	0.460082	0.6496
RESID(-1)	0.420496	0.213069	1.973520	0.0601
RESID(-2)	-0.037330	0.233172	-0.160095	0.8741
RESID(-3)	-0.146021	0.217351	-0.671823	0.5081
R-squared	0.170981	Mean dependent var	2.57E-12	
Adjusted R-squared	-0.070816	S.D. dependent var	200.7720	
S.E. of regression	207.7593	Akaike info criterion	13.72296	
Sum squared resid	1035934.	Schwarz criterion	14.08939	
Log likelihood	-211.5673	Hannan-Quinn criter.	13.84442	
F-statistic	0.707126	Durbin-Watson stat	1.879520	
Prob(F-statistic)	0.666254			